



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 17/01/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
17/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.00580	6.95290	0.75509	7.02000	6.9525	263,169
17/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	29,607
17/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.00100	1.05200	5.09491	0.00000	0.0000	0
17/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	340
17/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.05000	1.10200	4.95238	0.00000	0.0000	0
17/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
17/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.95200	1.00300	5.35714	0.00000	0.0000	0
17/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.49600	1.54800	3.47594	0.00000	0.0000	0
17/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	30,000
17/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.49400	3.54700	1.51689	0.00000	0.0000	0
17/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
17/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.35600	0.39800	11.79775	0.00000	0.0000	0
17/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.06200	0.05100	17.74194	0.00000	0.0000	29,607
17/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.39600	1.44900	3.79656	0.00000	0.0000	0
17/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
17/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.52700	0.57400	8.91841	0.00000	0.0000	0
17/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.03300	0.02700	18.18182	0.00000	0.0000	12,000
17/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.57200	0.62000	8.39161	0.00000	0.0000	0
17/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	871
17/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.61800	0.66600	7.76699	0.00000	0.0000	0
17/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.02400	0.01900	20.83333	0.00000	0.0000	3,071
17/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.31700	0.35700	12.61830	0.00000	0.0000	3,000
17/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.07300	0.06000	17.80822	0.00000	0.0000	10,500
17/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.21000	0.24400	16.19048	0.00000	0.0000	3,000
17/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.11600	0.09700	16.37931	0.00000	0.0000	3,280
17/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.43900	0.48400	10.25057	0.00000	0.0000	0
17/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.04500	0.03700	17.77778	0.00000	0.0000	65
17/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.24300	0.28000	15.22634	0.00000	0.0000	0
17/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.09900	0.08300	16.16162	0.00000	0.0000	600
17/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.39700	0.44000	10.83123	0.00000	0.0000	0
17/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.05300	0.04300	18.86792	0.00000	0.0000	400
17/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.08500	0.07100	16.47059	0.00000	0.0000	0
17/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.27900	0.31800	13.97849	0.00000	0.0000	2,571
17/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.09000	0.10700	18.88889	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
17/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.24600	0.21000	14.63415	0.00000	0.0000	8,500
17/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.09740	7.04400	0.75239	0.00000	0.0000	58,889
17/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.15600	0.14200	8.97436	0.00000	0.0000	0
17/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.50900	0.54800	7.66208	0.00000	0.0000	0
17/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.14500	0.13200	8.96552	0.00000	0.0000	300
17/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.54800	0.58800	7.29927	0.00000	0.0000	0
17/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.16700	0.15200	8.98204	0.00000	0.0000	0
17/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.47000	0.50800	8.08511	0.00000	0.0000	0
17/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.50500	0.46600	7.72277	0.00000	0.0000	0
17/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.10800	0.12200	12.96296	0.00000	0.0000	300
17/01/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.32800	0.36100	10.06098	0.00000	0.0000	0
17/01/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.22500	0.20500	8.88889	0.00000	0.0000	300
17/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.19630	7.14500	0.71287	7.19920	7.1992	11,696
17/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.14500	0.13300	8.27586	0.00000	0.0000	0
17/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.99900	1.03800	3.90390	0.00000	0.0000	0
17/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.13800	0.12700	7.97101	0.00000	0.0000	0
17/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.04200	1.08200	3.83877	0.00000	0.0000	0
17/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.15200	0.13900	8.55263	0.00000	0.0000	0
17/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.95600	0.99400	3.97490	0.00000	0.0000	0
17/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.28970	7.24160	0.65984	0.00000	0.0000	16
17/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.40100	0.37800	5.73566	0.00000	0.0000	0
17/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.46100	0.48600	5.42299	0.00000	0.0000	0
17/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.38300	0.36200	5.48303	0.00000	0.0000	0
17/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.49300	0.52000	5.47667	0.00000	0.0000	0
17/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.42000	0.39600	5.71429	0.00000	0.0000	0
17/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.43000	0.45400	5.58140	0.00000	0.0000	0
17/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.27540	9.22270	0.56817	0.00000	0.0000	0
17/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.59400	1.56700	1.69385	0.00000	0.0000	0
17/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.51900	1.54400	1.64582	0.00000	0.0000	0
17/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.57700	1.55100	1.64870	0.00000	0.0000	0
17/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.55200	1.57800	1.67526	0.00000	0.0000	0
17/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.61200	1.58400	1.73697	0.00000	0.0000	0
17/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.48700	1.51100	1.61399	0.00000	0.0000	0
17/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.00580	6.95290	0.75509	0.00000	0.0000	125
17/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.15529	0.13145	15.35192	0.00000	0.0000	0
17/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.14949	0.17855	19.43943	0.00000	0.0000	0
17/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.13422	0.11299	15.81731	0.00000	0.0000	0
17/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.17842	0.21009	17.75025	0.00000	0.0000	0
17/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.18312	0.15239	16.78135	0.00000	0.0000	0
17/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.12732	0.14949	17.41282	0.00000	0.0000	0
17/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.09740	7.04400	0.75239	0.00000	0.0000	0
17/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.28701	0.25747	10.29232	0.00000	0.0000	0
17/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.23961	0.26347	9.95785	0.00000	0.0000	0
17/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.26184	0.23852	8.90620	0.00000	0.0000	0
17/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.26444	0.29452	11.37498	0.00000	0.0000	0

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17/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.31369	0.28271	9.87599	0.00000	0.0000	0
17/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.21629	0.23871	10.36571	0.00000	0.0000	0
17/01/2011	£ / R 2011/03/14			Foreign Exchange Future	11.11520	11.06280	0.47143	11.10500	11.0570	33,233
17/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.05900	0.05100	13.55932	0.00000	0.0000	0
17/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.74400	0.78800	5.91398	0.00000	0.0000	0
17/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.05400	0.04600	14.81481	0.00000	0.0000	0
17/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.78900	0.83300	5.57668	0.00000	0.0000	0
17/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.06600	0.05700	13.63636	0.00000	0.0000	0
17/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.70100	0.74400	6.13409	0.00000	0.0000	0
17/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.45800	0.49500	8.07860	0.00000	0.0000	0
17/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.12300	0.10800	12.19512	0.00000	0.0000	870
17/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.44800	1.49800	3.45304	0.00000	0.0000	0
17/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	870
17/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.92400	0.97000	4.97835	0.00000	0.0000	0
17/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.03900	0.03300	15.38462	0.00000	0.0000	150
17/01/2011	£ / R 2011/06/13			Foreign Exchange Future	11.24790	11.19580	0.46320	11.22650	11.2205	2,525
17/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.21100	0.19300	8.53081	0.00000	0.0000	0
17/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.81300	0.84700	4.18204	0.00000	0.0000	0
17/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.20000	0.18200	9.00000	0.00000	0.0000	0
17/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.85200	0.88600	3.99061	0.00000	0.0000	0
17/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.22300	0.20300	8.96861	0.00000	0.0000	0
17/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.77500	0.80700	4.12903	0.00000	0.0000	0
17/01/2011	£ / R 2011/09/19			Foreign Exchange Future	11.38460	11.33620	0.42514	0.00000	0.0000	2,406
17/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.48700	0.46200	5.13347	0.00000	0.0000	0
17/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.60200	0.62600	3.98671	0.00000	0.0000	0
17/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.46900	0.44500	5.11727	0.00000	0.0000	0
17/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.63400	0.65900	3.94322	0.00000	0.0000	0
17/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.50600	0.48100	4.94071	0.00000	0.0000	0
17/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.57100	0.59500	4.20315	0.00000	0.0000	0
17/01/2011	£ / R 2011/12/19			Foreign Exchange Future	11.51050	11.46650	0.38226	0.00000	0.0000	0
17/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.58900	0.55600	5.60272	0.00000	0.0000	0
17/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.72900	0.74000	1.50892	0.00000	0.0000	0
17/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.57100	0.53900	5.60420	0.00000	0.0000	0
17/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.76100	0.77300	1.57687	0.00000	0.0000	0
17/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.60800	0.57400	5.59211	0.00000	0.0000	0
17/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.69800	0.70800	1.43266	0.00000	0.0000	0
17/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08470	0.08420	0.59032	0.00000	0.0000	420
17/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00164	0.00142	13.41463	0.00000	0.0000	0
17/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00394	0.00422	7.10660	0.00000	0.0000	0
17/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00026	0.00021	19.23077	0.00000	0.0000	0
17/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01256	0.01301	3.58280	0.00000	0.0000	0
17/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00792	0.00743	6.18687	0.00000	0.0000	0
17/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00022	0.00023	4.54545	0.00000	0.0000	0
17/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08590	0.08540	0.58207	0.00000	0.0000	573
17/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00446	0.00416	6.72646	0.00000	0.0000	0

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17/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00356	0.00376	5.61798	0.00000	0.0000	0
17/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00163	0.00150	7.97546	0.00000	0.0000	0
17/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01073	0.01110	3.44828	0.00000	0.0000	0
17/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01130	0.01083	4.15929	0.00000	0.0000	0
17/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00040	0.00043	7.50000	0.00000	0.0000	0
17/01/2011	€ / R 2011/03/14			Foreign Exchange Future	9.35720	9.24740	1.17343	9.30850	9.2460	19,154
17/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.05700	0.03900	31.57895	0.00000	0.0000	0
17/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.50000	0.59200	18.40000	0.00000	0.0000	0
17/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.05000	0.03400	32.00000	0.00000	0.0000	0
17/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.54300	0.63700	17.31123	0.00000	0.0000	0
17/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.06500	0.04500	30.76923	0.00000	0.0000	0
17/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.45800	0.54800	19.65066	0.00000	0.0000	0
17/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.26800	0.34200	27.61194	0.00000	0.0000	0
17/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.12500	0.08900	28.80000	0.00000	0.0000	10,429
17/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.05500	1.16100	10.04739	0.00000	0.0000	0
17/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	14,937
17/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.15200	1.25900	9.28819	0.00000	0.0000	0
17/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	4,508
17/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.76800	0.87000	13.28125	0.00000	0.0000	0
17/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.02500	0.01700	32.00000	0.00000	0.0000	100
17/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.09600	0.06800	29.16667	0.00000	0.0000	0
17/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.33900	0.42100	24.18879	0.00000	0.0000	3,000
17/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.47040	9.35980	1.16785	9.37930	9.3793	7,270
17/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.20000	0.17000	15.00000	0.00000	0.0000	0
17/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.53000	0.61000	15.09434	0.00000	0.0000	0
17/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.18800	0.16000	14.89362	0.00000	0.0000	0
17/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.56800	0.65000	14.43662	0.00000	0.0000	0
17/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.21300	0.18200	14.55399	0.00000	0.0000	0
17/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.49300	0.57200	16.02434	0.00000	0.0000	0
17/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.59040	9.48190	1.13134	0.00000	0.0000	2,364
17/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.38300	0.34200	10.70496	0.00000	0.0000	0
17/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.44300	0.51000	15.12415	0.00000	0.0000	0
17/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.36500	0.32600	10.68493	0.00000	0.0000	0
17/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.47500	0.54400	14.52632	0.00000	0.0000	0
17/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.40200	0.35900	10.69652	0.00000	0.0000	0
17/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.41200	0.47700	15.77670	0.00000	0.0000	0
17/01/2011	€ / R 2011/12/19			Foreign Exchange Future	9.70220	9.59720	1.08223	0.00000	0.0000	0
17/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.45700	0.41700	8.75274	0.00000	0.0000	0
17/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.55500	0.62000	11.71171	0.00000	0.0000	0
17/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.43900	0.40100	8.65604	0.00000	0.0000	0
17/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.58700	0.65400	11.41397	0.00000	0.0000	0
17/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.47500	0.43400	8.63158	0.00000	0.0000	0
17/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.52300	0.58700	12.23709	0.00000	0.0000	0
17/01/2011	AUS / R 2011/03/14			Foreign Exchange Future	6.88510	6.87040	0.21350	0.00000	0.0000	7,693
17/01/2011	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.23900	0.22200	7.11297	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
17/01/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.05400	0.05200	3.70370	0.00000	0.0000	0
17/01/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.20000	0.18300	8.50000	0.00000	0.0000	0
17/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.06500	0.06300	3.07692	0.00000	0.0000	0
17/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.27900	0.26200	6.09319	0.00000	0.0000	0
17/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.04400	0.04200	4.54545	0.00000	0.0000	0
17/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.89240	6.88040	0.17410	0.00000	0.0000	805
17/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.34900	0.33900	2.86533	0.00000	0.0000	0
17/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.10700	0.10900	1.86916	0.00000	0.0000	0
17/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.31200	0.30200	3.20513	0.00000	0.0000	0
17/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.12000	0.12200	1.66667	0.00000	0.0000	0
17/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.38700	0.37700	2.58398	0.00000	0.0000	0
17/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.09500	0.09700	2.10526	0.00000	0.0000	0
17/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.90100	6.89150	0.13766	0.00000	0.0000	5,790
17/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.40600	0.39900	1.72414	0.00000	0.0000	0
17/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.15500	0.15800	1.93548	0.00000	0.0000	0
17/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.37100	0.36300	2.15633	0.00000	0.0000	0
17/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.17000	0.17200	1.17647	0.00000	0.0000	0
17/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.44300	0.43500	1.80587	0.00000	0.0000	0
17/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.14200	0.14400	1.40845	0.00000	0.0000	0
17/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.64600	7.66330	0.22626	0.00000	0.0000	0
17/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.01000	1.01800	0.79208	0.00000	0.0000	0
17/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.66400	0.65500	1.35542	0.00000	0.0000	0
17/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.98700	0.99500	0.81054	0.00000	0.0000	0
17/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.69100	0.68200	1.30246	0.00000	0.0000	0
17/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.03300	1.04200	0.87125	0.00000	0.0000	0
17/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.63700	0.62900	1.25589	0.00000	0.0000	0
17/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.05530	7.03320	0.31324	0.00000	0.0000	1,791
17/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.12000	0.11200	6.66667	0.00000	0.0000	0
17/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.11500	0.12900	12.17391	0.00000	0.0000	0
17/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.10000	0.09200	8.00000	0.00000	0.0000	0
17/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.14500	0.15900	9.65517	0.00000	0.0000	0
17/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.14900	0.13900	6.71141	0.00000	0.0000	0
17/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.09400	0.10600	12.76596	0.00000	0.0000	0
17/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.12930	7.10710	0.31139	0.00000	0.0000	0
17/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.33400	0.32000	4.19162	0.00000	0.0000	0
17/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.10500	0.11300	7.61905	0.00000	0.0000	0
17/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.30000	0.28600	4.66667	0.00000	0.0000	0
17/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.12100	0.12900	6.61157	0.00000	0.0000	0
17/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.37000	0.35500	4.05405	0.00000	0.0000	0
17/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.09100	0.09800	7.69231	0.00000	0.0000	0
17/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.27940	7.20740	0.98909	0.00000	0.0000	190
17/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.18200	0.14400	20.87912	0.00000	0.0000	0
17/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.15300	0.18700	22.22222	0.00000	0.0000	0
17/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.16000	0.12500	21.87500	0.00000	0.0000	0
17/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.18100	0.21800	20.44199	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
17/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.21100	0.16500	21.80095	0.00000	0.0000	0
17/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.13200	0.15800	19.69697	0.00000	0.0000	0
17/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.38120	7.30860	0.98358	0.00000	0.0000	0
17/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.43400	0.38500	11.29032	0.00000	0.0000	0
17/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.15300	0.17600	15.03268	0.00000	0.0000	0
17/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.40400	0.35600	11.88119	0.00000	0.0000	0
17/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.17300	0.19700	13.87283	0.00000	0.0000	0
17/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.46600	0.41500	10.94421	0.00000	0.0000	0
17/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.13500	0.15600	15.55556	0.00000	0.0000	0
17/01/2011	RAIN 2011/03/14			Foreign Exchange Future	13,709.68000	13,586.59000	0.89783	0.00000	0.0000	0
17/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	118.80000	36.10000	69.61279	0.00000	0.0000	0
17/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	9.10000	49.50000	443.95604	0.00000	0.0000	0
17/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	118.80000	36.10000	69.61279	0.00000	0.0000	0
17/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	9.10000	49.50000	443.95604	0.00000	0.0000	0
17/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	118.90000	36.10000	69.63835	0.00000	0.0000	0
17/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	9.20000	49.50000	438.04348	0.00000	0.0000	0
17/01/2011	RAIN 2011/06/13			Foreign Exchange Future	13,888.25000	13,763.96000	0.89493	0.00000	0.0000	0
17/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	388.30000	264.00000	32.01133	0.00000	0.0000	0
17/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
17/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	388.20000	264.00000	31.99382	0.00000	0.0000	0
17/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
17/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	388.30000	264.00000	32.01133	0.00000	0.0000	0
17/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.06270	1.05400	0.81867	0.00000	0.0000	0
17/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.02900	0.02510	13.44828	0.00000	0.0000	0
17/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.01630	0.02110	29.44785	0.00000	0.0000	0
17/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01150	0.00990	13.91304	0.00000	0.0000	0
17/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.04880	0.05590	14.54918	0.00000	0.0000	0
17/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.06520	0.05810	10.88957	0.00000	0.0000	0
17/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00250	0.00410	64.00000	0.00000	0.0000	0
17/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.07800	1.06910	0.82560	0.00000	0.0000	0
17/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.05240	0.04720	9.92366	0.00000	0.0000	0
17/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02440	0.02810	15.16393	0.00000	0.0000	0
17/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.03040	0.02720	10.52632	0.00000	0.0000	0
17/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05240	0.05810	10.87786	0.00000	0.0000	0
17/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.08720	0.08020	8.02752	0.00000	0.0000	0
17/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00920	0.01110	20.65217	0.00000	0.0000	0

Future Open Interest

418,109

Option Open Interest

206,176

Total

624,285